

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	80	9.50	0.0281
2	400	9.90	0.1463
3	250	9.90	0.0914
4	300	9.90	0.1097
5	400	9.90	0.1463
6	100	9.94	0.0367
7	400	9.94	0.1469
8	1000	9.94	0.3671
9	1000	9.94	0.3671
10	1000	9.94	0.3671
11	1000	9.94	0.3671
12	1000	9.94	0.3671
13	1000	9.94	0.3671
14	600	9.94	0.2203
15	470	9.95	0.1727
16	1000	9.95	0.3675
17	1000	9.95	0.3675
18	600	9.95	0.2205
19	2100	9.95	0.7717
20	300	9.95	0.1102
21	300	9.95	0.1102
22	3000	9.95	1.1025
23	100	9.95	0.0367
24	200	9.95	0.0735
25	200	9.95	0.0735
26	1000	9.95	0.3675
27	300	9.95	0.1102
28	1000	9.95	0.3675
29	2000	9.95	0.7350
30	2000	9.95	0.7350
31	200	10.00	0.0739
32	100	10.00	0.0369
33	100	10.00	0.0369
34	350	10.00	0.1293
35	150	10.00	0.0554
36	600	10.00	0.2216
37	100	10.00	0.0369
38	100	10.00	0.0369
39	200	10.00	0.0739
40	75	10.05	0.0278
41	1000	10.20	0.3767
27,075.00		TODAYS AVERAGE	9.9566

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
0.00	0.00	0

DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
0	0	10.75	.00
TOTAL			.00

